

REPLACEMENT SHEET

PORTFOLIO A						
SECURITY DESCRIPTION	CUSIP	COUPON	MATURITY	FACE	VALUE	YIELD
TREASURIES						
Treasury Note (OTR)	912827Z62	4.63	12/31/2002	\$100,000.00	\$103,500.00	4.54%
Treasury Note (OTR)	912827X56	4.75	11/15/2008	\$100,000.00	\$102,650.00	4.66%
Treasury Bond (OTR)	912827H12	5.25	11/15/2028	\$100,000.00	\$104,500.00	5.09%
				\$300,000.00	\$310,650.00	15%
MORTGAGES						
FNMA	3134653H9	6.85	7/23/2007	\$500,000.00	\$485,000.00	7.72%
FHLMC	B04656658	7.25	6/12/2010	\$500,000.00	\$470,000.00	7.21%
				\$1,000,000.00	\$955,000.00	45%
CORPORATES						
(Industrial)	373334556	8.75	12/31/2018	\$100,000.00	\$101,995.00	6.19%
Georgia Power Company	456659921	8.15	6/15/2019	\$100,000.00	\$126,264.00	6.14%
Proctor & Gamble Company	629752245	6.15	2/15/2011	\$200,000.00	\$220,000.00	4.50%
(Technology)						
Microsoft Corporation	700987613	7.25	6/15/2020	\$200,000.00	\$205,100.00	5.75%
Lucent Technologies Inc.	786340112	6.55	12/31/2015	\$100,000.00	\$104,300.00	5.25%
Cisco Systems Inc.	89877564	6.75	2/15/2015	\$100,000.00	\$102,780.00	5.75%
				\$800,000.00	\$860,439.00	40%
TOTAL ASSETS				\$2,100,000.00	\$2,126,089.00	100%

FIG. 2